

AMENDMENTS TO THE CLAIMS:

This listing of claims will replace all prior versions, and listings, of claims in the application.

Listing Of Claims:

1. (Currently Amended) A computerized method for cross trading of financial instruments is provided, which comprises, comprising:

visually displaying, on a computer display, a plurality of unexecuted orders for a given financial instrument, the unexecuted orders including a plurality of buy orders and a plurality of sell orders, each order including a price per unit component and a quantity component;

automatically identifying, with a computer, cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders;

visually displaying, on the computer display, a graphical representation of the cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders which illustrates the quantity available for cross trading at each price across a predetermined price per unit range;

accepting, from a user, on a computer a selection of a price within the predetermined price per unit range;

accepting, from the user, on a computer an execution instruction, and executing a cross trade at the price for the quantity associated with the price in the graphical representation, the cross trade being between the one or more unexecuted buy orders and the one or more unexecuted sell orders associated with the price and quantity in the graphical representation;

wherein the graphical representation comprises an axis including indicia identifying prices within the price per unit range, and one or more bars displayed adjacent to the axis, wherein at any given point along the axis, a size of the bar in a direction perpendicular to the axis corresponds to the quantity available for cross trading at the price associated with said given point along the axis.

2. (Original) The method of claim 1, wherein, in response to the price selection, the visual display is frozen for up to a predetermined period of time or until the execution instruction is received.

3. (Currently Amended) The method of claim [[1]] 2, wherein the predetermined period of time is no more than 90 seconds.

4. (Currently Amended) The method of claim [[1]] 3, wherein the predetermined period of time is no more than 30 seconds.

5. (Currently Amended) The method of claim 1, wherein the identifying step comprises automatically identifying cross trading opportunities between plural ones of the unexecuted buy orders and plural ones of the unexecuted sell orders, when such cross trading opportunities arise.

6. (Currently Amended) The method of claim 1, wherein the identifying step comprises automatically identifying cross trading opportunities between one of the unexecuted buy orders and plural ones of the unexecuted sell orders, when such cross trading opportunities arise.

7. (Currently Amended) The method of claim 1, wherein the identifying step comprises automatically identifying cross trading opportunities between one of the unexecuted sell orders and plural ones of the unexecuted buy orders, when such cross trading opportunities arise.

8. (Currently Amended) The method of claim 1, wherein the identifying step comprises automatically identifying cross trading opportunities between one of the unexecuted buy orders and one of the unexecuted sell orders, when such cross trading opportunities arise.

9. (Cancelled)

10. (Original) The method of claim 1, wherein the axis is one of a vertical axis and a horizontal axis.

11. (Cancelled)

12. (Currently Amended) The method of claim [[11]] 1, wherein the execution venue is an ECN.

13. (Currently Amended) The method of claim 1, wherein the step of accepting the execution instruction includes, accepting, from the user, a deselection of one or more of the unexecuted orders associated with the price in the graphical representation, and thereafter accepting, from the user, the execution instruction and executing the cross trade at the price between the one or more unexecuted buy orders and the one or more unexecuted sell orders associated with the price and quantity in the graphical representation which have not been deselected

14. (Currently Amended) The method of claim 1, wherein the display includes:
a first section displaying market data for the given financial instrument;
a second section displaying the graphical representation;
a third section displaying information regarding the one or more unexecuted buy orders and the one or more unexecuted sell orders, the information including at least the price per unit component and the quantity component, and further including indicia indicating which of the one or more unexecuted buy orders and the one or more unexecuted sell orders form part of the cross-trading opportunity at the selected price.

15. (Currently Amended) A system, comprising:
a sales trader process executing on a computer, the process:
visually displaying, on a computer display screen, a plurality of unexecuted orders for a given financial instrument, the unexecuted orders including a plurality of buy orders and a plurality of sell orders, each order including a price per unit component and a quantity component;
automatically identifying, with a computer, cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders;
visually displaying, on the computer display screen, a graphical representation of the cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders which illustrates the quantity available for cross trading at each price across a predetermined price per unit range;
accepting, from a user via an input device, a selection of a price within the predetermined price per unit range;
accepting, from the user via an input device, an execution instruction, and executing a cross trade at the price for the quantity associated with the price in the graphical representation, the cross trade being between the one or more unexecuted buy orders and the one or more unexecuted sell

orders associated with the price and quantity in the graphical representation; wherein the graphical representation comprises an axis including indicia identifying prices within the price per unit range, and one or more bars displayed adjacent to the axis, wherein at any given point along the axis, a size of the bar in a direction perpendicular to the axis corresponds to the quantity available for cross trading at the price associated with said given point along the axis.

16. (Original) The system of claim 15, wherein the input device is a mouse.

17. (Original) The system of claim 15, wherein the input device is a keyboard.

18. (Original) The system of claim 15, wherein the input device is a touch screen.

19. (Original) The system of claim 15, wherein the process accepts, from the user via an input device, one or more of the plurality of unexecuted orders for the given financial instrument.

20. (Currently Amended) A system, comprising:

a position trader process executing on a computer, the process:

visually displaying, on a computer display screen, a plurality of unexecuted orders for a given financial instrument, the unexecuted orders including a plurality of buy orders and a plurality of sell orders, each order including a price per unit component and a quantity component;

automatically identifying, with a computer, cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders;

visually displaying, on the computer display screen, a graphical representation of the cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders which illustrates the quantity available for cross trading at each price across a predetermined price per unit range;

accepting, from a user via an input device, a selection of a price within the predetermined price per unit range;

accepting, from the user via an input device, an execution instruction, and executing a cross trade at the price for the quantity associated with the price in the graphical representation, the cross trade being between the unexecuted one or more buy orders and the one or more unexecuted sell orders associated with the price and quantity in the graphical representation;

wherein the graphical representation comprises an axis including indicia identifying prices within the price per unit range, and one or more bars displayed adjacent to the axis, wherein at any given point along the axis, a size of the bar in a direction perpendicular to the axis corresponds to the quantity available for cross trading at the price associated with said given point along the axis.

21. (Original) The system of claim 20, wherein the input device is a mouse.

22. (Original) The system of claim 20, wherein the input device is a keyboard.

23. (Original) The system of claim 20, wherein the input device is a touch screen.

24. (Original) The system of claim 20, wherein at least some of the plurality of unexecuted orders are received from a sales trader process.

25. (Currently Amended) The method of claim 1, wherein the predetermined price per unit range is at least equal to a current spread of the given financial instrument for a lesser of a total quantity of the unexecuted buy orders and a total quantity of the unexecuted sell orders.

26. (Currently Amended) The system of claim 15, wherein the predetermined price per unit range is at least equal to a current spread of the given financial instrument for a lesser of a total quantity of the unexecuted buy orders and a total quantity of the unexecuted sell orders.

27. (Currently Amended) The system of claim 20, wherein the predetermined price per unit range is at least equal to a current spread of the given financial instrument for a lesser of a total quantity of the unexecuted buy orders and a total quantity of the unexecuted sell orders.

28. (Original) The method of claim 1, wherein the predetermined price per unit range is configurable by the user.

29. (Previously Presented) The method of claim 1, wherein the predetermined price per unit range is at least equal to a current spread between a best bid and offer for the given financial instrument inclusive of the best bid and offer.

30. (Currently Amended) Computer readable media, having stored thereon computer executable process steps operative to control a computer to perform steps comprising:

visually displaying, on a computer display, a plurality of unexecuted orders for a given financial instrument, the unexecuted orders including a plurality of buy orders and a plurality of sell orders, each order including a price per unit component and a quantity component;

automatically identifying, with a computer, cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders;

visually displaying, on the computer display, a graphical representation of the cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders which illustrates the quantity available for cross trading at each price across a predetermined price per unit range;

accepting, from a user, a selection of a price within the predetermined price per unit range;

accepting, from the user, an execution instruction, and executing a cross trade at the price for the quantity associated with the price in the graphical representation, the cross trade being between the one or more unexecuted buy orders and the one or more unexecuted sell orders associated with the price and quantity in the graphical representation;

wherein the graphical representation comprises an axis including indicia identifying prices within the price per unit range, and one or more bars displayed adjacent to the axis, wherein at any given point along the axis, a size of the bar in a direction perpendicular to the axis corresponds to the quantity available for cross trading at the price associated with said given point along the axis.

31. (Currently Amended) Computer readable media, having stored thereon computer executable process steps operative to control a computer to perform steps, comprising:

visually displaying, on a computer display screen, a plurality of unexecuted orders for a given financial instrument, the unexecuted orders including a plurality of buy orders and a plurality of sell orders, each order including a price per unit component and a quantity component;

automatically identifying, with a computer, cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders;

visually displaying, on the computer display screen, a graphical representation of the cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders which illustrates the quantity available for cross trading at each price across a

predetermined price per unit range;

accepting, from a user via an input device, a selection of a price within the predetermined price per unit range;

accepting, from the user via an input device, an execution instruction, and executing a cross trade at the price for the quantity associated with the price in the graphical representation, the cross trade being between the one or more unexecuted buy orders and the one or more unexecuted sell orders associated with the price and quantity in the graphical representation;

wherein the user is a sales trader; and

wherein the graphical representation comprises an axis including indicia identifying prices within the price per unit range, and one or more bars displayed adjacent to the axis, wherein at any given point along the axis, a size of the bar in a direction perpendicular to the axis corresponds to the quantity available for cross trading at the price associated with said given point along the axis.

32. (Currently Amended) Computer readable media, having stored thereon computer executable process steps operative to control a computer to perform steps, comprising:

visually displaying, on a computer display screen, a plurality of unexecuted orders for a given financial instrument, the unexecuted orders including a plurality of buy orders and a plurality of sell orders, each order including a price per unit component and a quantity component;

automatically identifying, with a computer, cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders;

visually displaying, on the computer display screen, a graphical representation of the cross trading opportunities between one or more of the unexecuted buy orders and one or more of the unexecuted sell orders which illustrates the quantity available for cross trading at each price across a predetermined price per unit range;

accepting, from a user via an input device, a selection of a price within the predetermined price per unit range;

accepting, from the user via an input device, an execution instruction, and executing a cross trade at the price for the quantity associated with the price in the graphical representation, the cross trade being between the one or more unexecuted buy orders and the one or more unexecuted sell orders associated with the price and quantity in the graphical representation;

wherein the user is a position trader; and

wherein the graphical representation comprises an axis including indicia identifying prices

within the price per unit range, and one or more bars displayed adjacent to the axis, wherein at any given point along the axis, a size of the bar in a direction perpendicular to the axis corresponds to the quantity available for cross trading at the price associated with said given point along the axis.

33. (New) The method of claim 1, wherein a plurality of computers are utilized.

34. (New) The system of claim 15, wherein a plurality of computers are utilized.

35. (New) The system of claim 20, wherein a plurality of computers are utilized.

36. (New) The computer readable media of claim 30, wherein a plurality of computers are utilized.

37. (New) The computer readable media of claim 31, wherein a plurality of computers are utilized.

38. (New) The computer readable media of claim 32, wherein a plurality of computers are utilized.